Author Index Volume 11 - 20

Alegre A., Claramunt M.M., Allocation of solvency cost in group annuities. Actuarial principles and cooperative game theory, IME 17, no. 1, 19-34.

Ambagaspitiya, R.S., A family of discrete distributions, IME 16, no. 2, 107-127.

Asmussen S., Taksar M., Controlled diffusion model for optimal dividend pay-out, IME 20, no. 1, 1-15.

Bacinello A.R., Ortu F., Pricing equity-linked life insurance with endogenous minimum guaranties, IME 12, no. 3, 245-258.

Bacinello A.R., Ortu F., Pricing equity-linked life insurance with endogenous minimum guarantee. A corrigendum, IME 13, no. 3, 303-304.

Bäuerle N., Some results about the expected ruin time in Markov-modulated risk models, IME 18, no. 2, 119-127.

Beirlant J., Teugels J.L., Modeling large claims in non-life insurance, IME 11, no. 1, 17-29.

Berg M.P., Haberman S., Trend analysis and prediction procedures for time nonhomogeneous claims processes, IME 14, no. 1, 19-32.

Beyer D., Riedel M., Remarks on the Swiss premium principle on positive risks, IME 13, no. 1, 39-44.

Binswanger K., Embrechts P., Longest runs in coin tossing, IME 15, no. 2, 139-149.

Brockett P.L., see MacMinn R.D., IME 16, no. 1, 63-68.

Brockett P.L., Witt R.C., Goleny B., Sipra N., Xiu X., Statistical tests of stochastic process models used in the financial theory of insurance companies, IME 18, no. 1, 73-74.

Broffitt J.D., On smoothness terms in multidimensional Whittaker graduation, IME 18, no. 1, 13-27.

Bühlmann H., Stochastic discounting, IME 11, no. 2, 113-127.

Bühlmann H., The actuary, IME 11, no. 2, 83-86.

Carlin B.P., State space modelling of non-standard actuarial time series, IME 11, no. 3, 209-222.

Carriere J., A semi-parametric estimator of a risk distribution, IME 13, no. 1, 75-81.

Carriere J., Nonparametric tests for mixed Poisson distributions, IME 12, no. 1, 3-8.

Carriere J.F., Valuation of the early-exercise price for options using stimulations and nonparametric regression, IME 19, no. 1, 19-30.

Christ R., Steinebach J., Estimating the adjustments coefficient in an ARMA(p-q) risk model, IME 17, no. 2, 149-161.

Claramunt M.M., see Alegre A., IME 17, no. 1, 19-34.

Cummins J.D., Lamm-Tenant J.; Capital structure and the cost of equity capital in the property-liability insurance industry, IME 15, no. 2, 187-201.

Curradi C., On the estimation of smooth forward rate curves from a finite number of observations. A comment, IME 18, no. 2, 113-118.

Dannenburg D., Some results on the estimation of the credibility factor in the classical Bühlmann model, IME 14, no. 1, 39-50.

De Pril N., see Dhaene J., IME 14, no. 2, 181-196.

De Schepper A., De Vylder F., Goovaerts M., Kaas R., Interest randomness in annuities certain, IME 11, no. 4, 271-281.

De Schepper A., Goovaerts M., Some further results on annuities certain with random interest, IME 11, no. 4, 283-290.
De Schepper A., Goovaerts M., Delbaen F., The Laplace transform of annuities certain with exponential time distribution, IME 11, no. 4, 291-294.
De Schepper A., see Vanneste M., IME 20, no. 1, 35-41.
De Schepper A., Teunen M., Goovaerts M., An analytical inversion of a Laplace transform related to annuities certain, IME 14, no. 1, 33-37.
De Vylder F., Goovaerts M., Optimal parameter estimation under zero-excess assumptions in a classical model, IME 11, no. 1, 1-6.
De Vylder F., Goovaerts M., Kaas R., Stochastic processes defined from a Lagrangian, IME 11, no. 1, 55-69.
De Vylder F., Goovaerts M., A summer of new results on optimal parameter estimation under zero-excess assumptions, IME 11, no. 2, 153-161.
De Vylder F., Goovaerts M., Optimal parameter estimation under zero excess assumption in the Bühlmann-Straub model, IME 11, no. 3, 167-171.
De Vylder F., Goovaerts M., A note on the solution of practical ruin problems, IME 15, no. 2, 181-186.
De Vylder F., Goovaerts M., Marceau E., The solution of Schmitter's simple problem: Numerical problem, IME 20, no. 1, 43-58.
De Vylder F., Goovaerts M., Marceau E., The bi-atomic uniform solution of Schmitter's problem, IME 20, no. 1, 59-78.
De Vylder F., Marceau E., Explicit analytic ruin probabilities for bounded claims, IME 16, no. 1, 79-105.
De Vylder F., Marceau E., The numerical solutions of the Schmitter problems, Theory, IME 19, no. 1, 1-18.
De Vylder F., see De Schepper A., IME 11, no. 4, 271-281.
De Vylder F., see Goovaerts M., IME 11, no. 2, 97-107.
De Waegenaere A., Delbaen F., A dynamic reinsurance theory, IME 11, no. 1, 31-48.
De Waegenaere A., Equilibrium in a mixed financial reinsurance market with constrained trading possibilities, IME 14, no. 3, 205-218.
Deelstra G., Delbaen F., Remarks on the methodology introduced by Goovaerts et al, IME 11, no. 4, 295-299.
Deelstra G., Delbaen F., Long-term returns in stochastic interest rate models, IME 17, no. 2, 163-169.
Dekker R., see den Iseger P. W., IME 20, no. 1, 23-34.
Delbaen F., see De Waegenaere A., IME 11, no. 1, 31-48.
Delbaen F., see Deelstra G., IME 17, no. 2, 163-169.
Delbaen F., Lorimier F., Estimation of the yield curve and the forward rate curve starting from a finite number of observation, IME 11, no. 4, 259-269.
Delbaene F., see De Schepper A., IME 11, no. 4, 291-294.
Delbaene F., see Deelstra G., IME 11, no. 4, 295-299.
Dellaert N.P., Frenk J.B.G., van Rijsoort L.P., Optimal claim behaviour for vehicle damage insurance, IME 12, no. 3, 225-244.

Den Iseger P. W., Smith M.A.J., Dekker R., Computing compound distributions faster!, IME 20, no. 1, 23-34.
Denuit D., Lefevre C., Some new classes of stochastic order relations among arithmetic random variables, with applications in actuarial sciences, IME 20, no. 197-213.
Dhaene J., De Pril N., On a class of approximative computation methods in the individual risk model, IME 14, no. 2, 181-196.
Dhaene J., see Goovaerts M., IME 18, no. 1, 81-85.
Dhaene J., Goovaerts M., On the dependency of risks in the individual life model, IME 19, no. 3, 243-253.
Dhaene J., see Vanneste M., IME 20, no. 1, 35-41.
Dhaene J., Vandebroek M., Recursions for the individual model, IME 16, no. 1, 31-38.
Dickson D.C.M., Dos Reis A.E., Ruin problems and dual events, IME, no. 1, 51-60.
Dickson D.C.M., On the distribution of the claim causing, ruin, IME 12, no. 2, 143-154.
Dickson D.C.M., On the distribution of the surplus prior to ruin, IME 11, no. 3, 191-207.
Dickson D.C.M., Waters H.R., Reinsurance and ruin, IME 19, no. 1, 61-80.
Dietz H.M., A stochastic interest model with an application to insurance, IME 11, no. 4, 301-310.
Doray L.G., Luong A., Quadratic distance estimators for the zeta family, IME 16, no. 3, 255-280.
Doray L.G., see Luong A., IME 19, no. 1, 45-55.
Doray M.G., UMVUE of the IBNR reserve in a lognormal linear regression model, IME 18, no. 1, 43-57.
Dos Reis A.E., see Dickson D.C.M., IME 14, no. 1, 51-60.
Dos Reis A.E., How long is the surplus below zero?, IME 12, no. 1, 23-38.
Dufresne F., Gerber H.U., The probability of ruin for the Inverse Gaussian and related process, IME 12, no. 1, 9-22.
Eisenhauer J.G., Asymmetries and household insurance. A note, IME 12, no. 1, 57-60.
Embrechts P., see Binswanger K., IME 15, no. 2, 139-149.
Frenk J.B.G., see Dellaert N.P., IME 12, no. 3, 225-244.
Frey A., Schmidt V., Taylor-series expansion for multivariate characteristics of classical risk processes, IME 18, 1-12.
Furrer H., Michna Z., Weron A., Stable Levy motion approximation, IME 20, no. 2, 97-114.
Furrer R.J., Schmidli H., Exponential inequality of ruin probabilities of risk processes perturbed to diffusion, IME 15, no. 1, 23-36.
Gavin J., Haberman S., Verrall S., Moving weighted average graduation using kernel estimation, IME 12, no. 2, 113-126.
Gerber H.U., On the probability of ruin for infinitely divisible claim amount distribution, IME 11, no. 2, 163-166.
Gerber H.U., see Dufresne F., IME 12, no. 1, 9-22.
Gerber H.U., see Kaas R., IME 15, no. 2, 127-132.
Gerber H.U., Shiu E.S.W., From perpetual strangles to Russian options, IME 15, no. 2, 121-126.
Gerber H.U., Shiu E.S.W., Actuarial bridges to dynamic hedging and option pricing, IME 18, no. 3, 183-218.
Gerchak Y., Wang S., Liquid asset allocation using newsvendor models with convex shortage costs, IME 20, no. 1, 17-21.

Gerrard R., Haberman S., Stability of pension systems when gains losses are amortized and rates of return are autoregressive, IME 18, no. 1, 59-71.
Gjessing H., see Paulsen J., IME 15, no. 1, 1-21.
Gjessing H.K., see Paulsen J., Gjessing H.K., IME 20, no. 3, 215-223.
Gogol D., Using expected loss ratios to reserving, IME 12, no. 3, 297-300.
Golany B., see Brockett P.L., IME 18, no. 1, 73-74.
Gollier C., Deductible insurance and production: A Comment, IME 19, no. 1, 55-59.
Gollier C., Wibaut S., Portfolio selection by mutual insurance companies and optimal participating insurance policies, IME 11, no. 3, 237-245.
Goovaerts M., De Vylder F., Kaas R., A stochastic approach to insurance cycles, IME 11, no. 2, 97-107.
Goovaerts M., see De Vylder F., IME 11, no. 2, 153-161.
Goovaerts M., Dhaene J., The compound Poisson approximation for a portfolio of dependent risks, IME 18, no. 1, 81-85.
Goovaerts M., see De Schepper A., IME 11, no. 4, 271-281.
Goovaerts M., see De Schepper A., IME 11, no. 4, 283-290.
Goovaerts M., see De Schepper A., IME 11, no. 4, 291-294.
Goovaerts M., see De Schepper A., IME 11, no. 1, 1-6.
Goovaerts M., see De Schepper A., IME 11, no. 1, 55-69.
Goovaerts M., see De Schepper A., IME 14, no. 1, 33-37.
Goovaerts M., see De Vylder F., IME 11, no. 3, 167-171.
Goovaerts M., see De Vylder F., IME 15, no. 2, 181-186.
Goovaerts M., see De Vylder F., IME 20, no. 1, 43-58.
Goovaerts M., see De Vylder F., IME 20, no. 1, 59-78.
Goovaerts M., see Dhaene J., IME 19, no. 3, 243-253.
Goovaerts M., see Vanneste M., IME 15, no. 1, 37-48.
Goovaerts M.J, see Vanneste M., IME 20, no. 1, 35-41.
Gourieroux C., Scaillet O., Unemployment insurance and mortgages, IME 20, no. 3, 173-195.
Gregorius F.K., Disability insurance in The Netherlands, IME 13, no. 2, 101-116.
Haberman S., Autoregressive rates of return and the variability of pension contributions and fund levels for a defined benefit pension scheme, IME 14, no. 3, 219-240.
Haberman S., see Berg M.P., IME 14, no. 1, 19-32.
Haberman S., Pension funding with time delays and autoregressive rates of investment return, IME 13, no. 1, 45-56.
Haberman S., Pension funding with time delays: a stochastic approach, IME 11, no. 3, 179-189.
Haberman S., Pension funding: The effect of changing the frequency of valuations, IME 13, no. 3, 263-270.
Haberman S., see Gavin J., IME 12, no. 2, 113-126.
Haberman S., see Gerrad R., IME 18, no. 1, 59-71.
Haberman S., see Renshaw A.E., IME 17, no. 1, 1-17.
Haberman S., see Renshaw A.E., IME 19, no. 2, 105-126.
Haberman S., Stochastic investment returns and contribution rate risk in a defined benefit pension scheme, IME 19, no. 2, 127-139.
Haberman S., Sung J.-H., Dynamic approaches to pension funding, IME 15, no. 2, 151-162.

Haberman S., Wong L.Y.P., moving average rates of return and the variability of pension contributions and fund levels for a defined benefit pension scheme, IME 20, no. 2, 115-136.
Haberman S., Zimbidis A., IME 13, no. 3, 271-285.
Herkenrath U., Premium adjustment by generalized adaptive exponential smoothing, IME 15, no. 2, 203-217.
Hertzmann E., Summary of talk on "Work of the CMI PHI Sub-Committee", IME 13, no. 2, 117-122.
Hesselager O., A unification of some order relations, IME 17, no. 2, 193-201.
Hesselager O., Extensions of Ohlin's lemma with applications to optimal reinsurance structures, IME 13, no. 1, 83-97.
Hesselager O., Norberg R., On probability distributions of present value in life insurance, IME 18, no. 1, 35-42.
Hesselager O., Order relations for some distributions, IME 16, no. 2, 129-134.
Hörmann W., The transformed rejection method for generating Poisson random variables, IME 12, no. 1, 39-45.
Hürlimann W., A note on experience rating, reinsurance and premium principles, IME 14, no. 3, 197-204.
Hürlimann W., Numerical evaluation of the Wilkie inflation model, IME 11, no. 4, 311-314.
Hürlimann W., Ordering of risks through loss ratios, IME 11, no. 1, 49-54.
Hürlimann W., Predictive stop-loss premiums and Student's *r*-distribution, IME 16, no. 2, 151-159.
Jasiulewicz H., Application of mixture models to approximation of age-at-death distribution, IME 19, no. 3, 237-241.
Jones B.L., A Stochastic population model for high demand CCRCs, IME 16, no. 1, 69-77.
Kaas R., Gerber H.U., Some alternatives for the individual model, IME 15, no. 2, 127-132.
Kaas R., Hesselager O., Ordering claim size distribution and mixed Poisson probabilities, IME 17, no. 2, 193-201.
Kaas R., How to (and how not to) compute stop-loss premiums in practice, IME 13, no. 3, 241-254.
Kaas R., see De Schepper A., IME 11, no. 4, 271-281.
Kaas R., see De Vylder F., IME 11, no. 1, 55-69.
Kaas R., see Goovaerts M., IME 11 , no. 2, 97-107.
Kaas R., see van Heerwaarden A.E., IME 11, no. 2, 129-133.
Kaas R., van Heerwaarden A.E., Stop-loss order, unequal means, more dangerous distribution, IME 11, no. 2, 71-77
Kalb G.R.J., Kofman P., Vorst T.C.F., Mixtures of tails in clustered automobile collision claims, IME 18, no. 2, 89-107.
Kling B., Wolthuis H., Ordering of risks in life insurance, IME 11, no. 2, 139-152.
Klüppelberg C., Asymptotic ordering of risks and ruin probabilities, IME 12, no. 3, 259-264.
Kofman P., see Kalb G.R.J., IME 18, no. 2, 89-107.
Kuys P.H.M., The actuary: from academic to professional, IME 11, no. 2, 91-96.
Labie E., see Vanneste M., IME 15, no. 1, 37-48.
Lamm-Tenant J., see Cummins J.D., IME 15, no. 2, 187-201.
Lefevre C., see Denuit D., IME 20, no. 2, 197-213.

Lefevre C., see Picard P., IME 14, no. 2, 163-179.
Levikson B, Mizrahi G., Pricing long term care insurance contracts, IME 14, no. 1, 1-18.
Lin X., see Willmot C.E., IME 18, no. 1, 29-33.
Linnemann P., On the application of Thiele's differential equation in life insurance, IME 13, no. 1, 63-74.
Lorimier S., see Delbaen F., IME 11, no. 4, 259-269.
Luong A., Doray L.G., Goodness of fit test statistics for the zeta family, IME 19, no. 1, 45-53.
Luong A. see Doray L.G., IME 16, no. 3, 255-260.
Machnes Y., Production decisions in case of monotone likelihood ratio shifts of cumulative distribution functions, IME 13, no. 3, 299-302.
Machnes Y., Deductible insurance and production, IME 17, no. 2, 119-123.
Mack T., Which stochastic model is underlying the chain ladder method?, IME 15, no. 2, 133-138.
Mackay G., Permanent health insurance:Overviews and market conditions in the UK, IME 13, no. 2, 125-130.
MacMinn R.D., Brockett P.L., Corporate spin-offs as a value enhancing technique when faced with legal liability, IME 16, no. 1, 63-68.
Makoy U.E., Loss robustness via Fisher-weighted squared-error loss function, IME 16, no. 1, 1-6.
Mandl P., Mazurova L., Harmonic analysis of pension funding methods, IME 17, no. 3, 203-214.
Marceau E., see De Vylder F., IME 16, no. 1, 79-105.
Marceau E., see De Vylder F., IME 19, no. 1, 1-18.
Marceau E., see De Vylder F., IME 20, no. 1, 43-58.
Marceau E., see De Vylder F., IME 20, no. 1, 59-78.
Mazurova L., Mandl P., IME 17, no. 3, 203-214.
Michel R., On Berry-Esseen results for the compound Poisson distribution, IME 13, no. 1, 35-37.
Michna Z., see Furrer H., IME 20, no. 2, 97-114.
Milbrodt H., Some remarks on actuarial payment functions, IME 12, no. 2, 127-132.
Milbrodt H., Stracke A., Markov models and Thiele's integral equations for the prospective reserve, IME 19, no. 3, 187-235.
Milevsky M.A., The present value of a stochastic perpetuity and the Gamma distribution, IME 20, no. 3, 243-250.
Mizrahi G., see Levikson B., IME 14, no. 1, 1-18.
Möller C.M., A counting process approach to stochastic interest, IME 17, no. 2, 181-192.
Möller C.M., Aspects of prospective mean values in risk theory, IME 18, no. 2, 173-181.
Müller A., Orderings of risks. A comparative study via stop-loss transforms, IME 17, no. 3, 215-222.
Nakamura M., Pérez-Abreu V., Empirical probability generating function. An overview, IME 12, no. 3, 287-295.
Nielsen J.A., Sandmann K., Equity-linked life insurance: A model with stochastic interest rates, IME 16, no. 3, 225-253.
Norberg R., Differential equations for moments of present values in life insurance, IME 17, no. 2, 171-180.
Norberg R., see Hesselager O., IME 18, no. 1, 29-33.

Nunnikhoven T.S., Finding the optimal allocation to a health-care reimbursement account, IME 11, no. 3, 223-235.
Orto F., see Bacinello A.R., IME 13, no. 3, 303-304.
Ortu F., see Bacinello A.R., IME 12, no. 3, 245-258.
Panjer H., see Wang S., IME 14, no. 2, 129-138.
Panjer H., see Wang S., IME 13, no. 3, 287-297.
Parker G., A second order stochastic differential equation for the force of interest, IME 16, no. 3, 211-234.
Partrat C., Compound model for tow dependent kinds of claim, IME 15, no. 2, 219-231.
Paulsen J., Gjessing H., Properties of functions of the excess of loss retention limit with applications, IME 15, no. 1, 1-21.
Paulsen J., Gjessing H.K., Optimal choice of dividend barriers for a risk process with stochastic return on investments, IME 20, no. 3, 215-223.
Paulsen J., Optimal per claim deductibility in insurance with the possibility of risky investments, IME 17, no. 2, 133-147.
Pedersen H.W., Shiu E.S.W., Evaluation of the GIC rollover option, IME 14, no. 2, 117-127.
Pellerey F., Correction note to "On the preservation of some orderings of risks under convolution", IME 19, no. 1, 81-83.
Pellerey F., On the preservation of some orderings of risks under convolution, IME 16, no. 1, 23-30.
Pérez-Abreu V., see Nakamura M., IME 12, no. 3, 287-295.
Picard P., Lefevre C., On the first crossing of the surplus process with a given upper barrier, IME 14, no. 2, 163-179.
Picard P., On some measures of the severity of ruin in the classical Poisson model, IME 14, no. 3, 107-115.
Pitacco E., Actuarial models for pricing disability benefits. Towards a unifying approach, IME 16, no. 1, 39-62.
Power S., Townley P.G.C., The impact of government social security payments on the annuity market, IME 12, no. 1, 47-56.
Powers M.R., A theory of risk, return and solvency, IME 17, no. 2, 101-118.
Puzey A.S., A reappraisal of the principle underlying the conventional actuarial estimator of q_x, IME 17, no. 2, 125-132.
Ramsay C.M., Annuity distributions: A new class of compound Poisson distribution, IME 13, no. 1, 15-22.
Renshaw A.E., Haberman S., On the graduations associated with a multiple state model for permanent health insurance, IME 17, no. 1, 1-17.
Renshaw A.E., Haberman S., Dual modelling and select mortality, IME 19, no. 2, 105-126.
Riedel M., see Beyer D., IME 13, no. 1, 39-44.
Rinnooy Kan A.H.G., The fellowship of actuaries, IME 11, no. 2, 87-89.
Salinelli E., Immunization of investments with partially negative cash-flows, IME 11, no. 3, 175-177.
Sandmann K., see Nielsen J.A., IME 16, no. 3, 225-253.
Scaillet O., see Gourieroux C., IME 20, no. 3, 173-195.

Schmidli H., Cramér-Lundberg approximations for ruin probabilities of risk processes perturbed by diffusion, IME 16, no. 2, 135-149.
Schmidli H., see Furrer H.J., IME 15, no. 1, 23-36.
Schmidt V., see Frey A., IME 18, no. 1, 1-12.
Schachermayer W., A Hilbert space proof of the fundamental theorem of asset pricing in finite discrete time, IME 11, no. 4, 249-257.
Scolnik D.P.M., A Bayesian analysis of a simultaneous equation model for insurance rate-making, IME 12, no. 3, 265-286.
Segerer G., The actuarial treatment of the disability risk in Germany, Austria and Switzerland, IME 13, no. 2, 121-140.
Sercu P., The variance of a truncated random variable and the riskiness of the underlying variables, IME 20, no. 2, 79-96.
Shiu E.S.W., see Gerber H.U., IME 15, no. 2, 121-126.
Shiu E.S.W., see Gerber H.U., IME 18, no. 2, 183-218.
Shiu E.S.W., see Pedersen H.W., IME 14, no. 2, 117-127.
Sipra N., see Brockett P.L., IME 18, no. 1, 73-74.
Smith M.A.J., see den Iseger P. W., IME 20, no. 1, 23-34.
Steinebach J., see Christ R., IME 17, no. 2, 149-161.
Stracke A., see Milbrodt H., IME 19, no. 3, 187-235.
Straub E., Credibility applications in Switzerland, IME 11, no. 2, 109-111.
Sundt B., Teugels J.L., Ruin estimate under interest force, IME 16, no. 1, 7-22.
Sundt B., Teugels J.L., The adjustment function in ruin estimates under interest force, IME 19, no. 2, 85-94.
Sung J.-H., see Haberman S., IME 15, no. 2, 151-162.
Szynal D., Teugels J.L., A stop-loss experience rating scheme for fleets of cars, Part II, IME 13, no. 3, 253-262.
Taksar M, see Asmussen S., IME 20, no. 1, 1-15.
Taylor G., A Bayesian interpretation of Whittaker-Henderson graduation, IME 11, no. 1, 7-16.
Taylor G., Reserving consecutive layers of inwards excess-of-loss reinsurance, IME 20, no. 3, 225-242.
Teugels J.L., see Sundt B., IME 19, no. 2, 85-94.
Teugels J.L., see Sundt R., IME 16, no. 1, 7-22.
Teugels J.L., see Szynal D., IME 13, no. 3, 255-262.
Teunen M., see De Schepper A., IME 14, no. 1, 33-37.
Townley P.G.C., see Power S., IME 12, no. 1, 47-56.
van Heerwaarden A.E., Kaas R., The Dutch premium principle, IME 11, no. 2, 129-133.
van Heerwaarden A.E., see Kaas R., IME 11, no. 1, 71-77.
van Rijsoort L.P., see Dellaert N.P., IME 12, no. 3, 225-244.
Vandebroek M., Bonus-malus system or partial coverage to oppose moral hazard problems?, IME 13, no. 1, 1-5.
Vandebroek M., see Dhaene J., IME 16, no. 1, 31-38.
Vanneste M., Goovaerts M., Labie E., The distribution of annuities, IME 15, no. 1, 37-48.
Vanneste M., Goovaerts M.J., De Schepper A., Dhaene J., A straightforward analytical calculation of the distribution of an annuity certain with stochastic interest rate, IME 20, no. 1, 35-41

Veraverbeke N., Asymptotic estimates for the probability of ruin in a Poisson model with diffusion, IME 13, no. 1, 57-62.
Verrall R., Claims reserving and generalised additive models, IME 19, no. 1, 31-43.
Verrall R., see Gavin J., IME 12, no. 2, 113-126.
Verrall R.J., A state space formulation of Whittaker graduation with extension, IME 13, no. 1, 7-14.
Vetzal K.R., A survey of stochastic continuous time models of the term structure of interest rates, IME 14, no. 2, 139-161.
Vorst T.C.F., see Kalb G.R.J., IME 18, no. 2, 89-107.
Voshol E., see Willemse A.H., IME 11, no. 2, 135-138.
Wang S., Insurance pricing and increased limits ratemaking by proportional hazards transforms, IME 17, no. 1, 43-54.
Wang S., On two-sided compound binomial distributions, IME 17, no. 1, 35-41.
Wang S., Ordering the risks under PH-transforms, IME 18, no. 2, 109-114.
Wang S., Panjer H., Critical starting points for stable evaluation of mixed Poisson probabilities, IME 13, no. 3, 287-297.
Wang S., Panjer H., Proportional convergence and tail-cutting techniques in evaluating aggregate claim distribution, IME 14, no. 2, 129-138.
Wang S., see Gerchak Y., IME 20, no. 1, 17-21.
Weba M., Fitting a parametric distribution for large claims in case of censored of partitioned data, IME 12, no. 2, 155-166.
Weron A., see Furrer H., IME 20, no. 2, 97-114.
Wibaut S., see Gollier C., IME 11, no. 3, 237-245.
Willemse A.H., Voshol E., Credibility and the Dutch fire insurance, IME 11, no. 2, 135-138.
Willmot G.E., Lin X, Bounds on the tails of convolutions of compound distributions, IME 18, no. 1, 29-33.
Willmot G.E., On the relationship between bounds on the tails of compound distributions, IME 19, no. 2, 95-103.
Willmot G.E., Refinements and distributional generalizations of Lundberg's inequality, IME 15, no. 1, 49-63.
Willmot G.E., Ruin probabilities in the compound binomial model, IME 12, no. 2, 133-142.
Witt R.C., see Brockett P.L., IME 18, no. 1, 73-74.
Wolthuis H., Actuarial equivalence, IME 15, no. 2, 163-174.
Wolthuis H., see Kling B., IME 11, no. 2, 139-152.
Wong L.Y.P., see Haberman S., IME 20, no. 2, 115-136.
Xia X., see Brockett P.L., IME 18, no. 1, 73-79.
Yor M., From planar Brownian windings to Asian options, IME 13, no. 1, 23-34.
Zimbidis A., Haberman S., Delay, feedback and variability of pension contributions and fund levels, IME 13, no. 3, 271-285.

Subject Index Volume 11 - 20

IM: Insurance mathematics

IM10 Probability theory and mathematical statistics in insurance, general and miscellaneous

Ambagaspitiya, R.S., A family of discrete distributions, IME 16, no. 2, 107-127.

Asmussen S., Taksar M., Controlled diffusion model for optimal dividend pay-out, IME 20, no. 1, 1-15.

Brockett P.L., Witt R.C., Goleny B., Sipra N., Xiu X., Statistical tests of stochastic process models used in the financial theory of insurance companies, IME 18, no. 1, 73-74.

Carriere J., A semi-parametric estimator of a risk distribution, IME 13, no. 1, 75-81.

Carriere J., Nonparametric tests for mixed Poisson distributions, IME 12, no. 1, 3-8.

Frey A., Schmidt V., Taylor-series expansion for multivariate characteristics of classical risk processes, IME 18, no. 1, 1-12.

Furrer H., Michna Z., Weron A., Stable Levy motion approximation, IME 20, no. 2, 97-114.

Luong A., Doray L.G., Goodness of fit test statistics for the zeta family, IME 19, no. 1, 45-53.

Machnes Y., Production decisions in case of monotone likelihood ratio shifts of cumulative distribution functions, IME 13, no. 3, 299-302.

Makoy U.E., Loss robustness via Fisher-weighted squared-error loss function, IME 16, no. 1, 1-6.

Nakamura M., Pérez-Abreu V., Empirical probability generating function. An overview, IME 12, no. 3, 287-295.

Puzey A.S., A reappraisal of the principle underlying the conventional actuarial estimator of q_x, IME 17, 125-132.

Ramsay C.M., Annuity distributions: A new class of compound Poisson distribution, IME 13, no. 1, 15-22.

Weba M., Fitting a parametric distribution for large claims in case of censored of partitioned data, IME 12, no. 2, 155-166.

IM11 Stochastic models for claims frequency, claim size and aggregate claims

Berg M.P., Haberman S., Trend analysis and prediction procedures for time nonhomogeneous claims processes, IME 14, no. 1, 19-32.

De Vylder F., Goovaerts M., Kaas R., Stochastic processes defined from a Lagrangian, IME 11, no. 1, 55-69.

Doray L.G., Luong A., Quadratic distance estimators for the zeta family, IME 16, no. 3, 255-280.

Herkenrath U., Premium adjustment by generalized adaptive exponential smoothing, IME 15, no. 2, 203-217.

Jones B.L., A Stochastic population model for high demand CCRCs, IME 16, no. 1, 69-77.

Kaas R., Gerber H.U., Some alternatives for the individual model, IME 15, no. 2, 127-132.

Partrat C., Compound model for two dependent kinds of claim, IME 15, no. 2, 219-231.

Wang S., On two-sided compound binomial distributions, IME 17, no. 1, 35-41.

Wang S., Ordering the risks under PH-transforms, IME 18, no. 2, 109-114.
Wang S., Panjer H., Critical starting points for stable evaluation of mixed Poisson probabilities, IME 13, no. 3, 287-297.
Wang S., Panjer H., Proportional convergence and tail-cutting techniques in evaluating aggregate claim distribution, IME 14, no. 2, 129-138.
Willmot G.E., Lin X, Bounds on the tails of convolutions of compound distributions, IME 18, no. 1, 29-33.
Willmot G.E., On the relationship between bounds on the tails of compound distributions, IME 19, no. 2, 95-103.

IM12 Modelling of portfolios and collectives

Dhaene J., De Pril N., On a class of approximative computation methods in the individual risk model, IME 14, no. 2, 181-196.
Dhaene J., Goovaerts M., On the dependency of risks in the individual life model, IME 19, no. 3, 243-253.
Gollier C., Wibaut S., Portfolio selection by mutual insurance companies and optimal participating insurance policies, IME 11, no. 3, 237-245.
Goovaerts M., Dhaene J., The compound Poisson approximation for a portfolio of dependent risks, IME 18, no. 1, 81-85.
Hörmann W., The transformed rejection method for generating Poisson random variables, IME 12, no. 1, 39-45.
Jasiulewicz H., Application of mixture models to approximation of age-at-death distribution, IME 19, no. 3, 237-241.
Michel R., On Berry-Esseen results for the compound Poisson distribution, IME 13, no. 1, 35-37.

IM13 Ruin and other stability criteria

Bäuerle N., Some results about the expected ruin time in Markov-modulated risk models, IME 18, no. 2, 119-127.
Christ R., Steinebach J., Estimating the adjustments coefficient in an ARMA(p-q) risk model, IME 17, no. 2, 149-161.
De Vylder F., Goovaerts M., A note on the solution of practical ruin problems, IME 15, no. 2, 181-186.
De Vylder F., Marceau E., Explicit analytic ruin probabilities for bounded claims, IME 16, no. 1, 79-105.
Dhaene J., Vandebroek M., Recursions for the individual model, IME 16, no. 1, 31-38.
Dickson D.C.M., dos Reis A.E., Ruin problems and dual events, IME, no. 1, 51-60.
Dickson D.C.M., On the distribution of the claim causing, ruin, IME 12, no. 2, 143-154.
Dickson D.C.M., On the distribution of the surplus prior to ruin, IME 11, no. 3, 191-207.
Dickson D.C.M., Waters H.R., Reinsurance and ruin, IME 19, no. 1, 61-80.
Dos Reis A.E., How long is the surplus below zero?, IME 12, no. 1, 23-38.
Dufresne F., Gerber H.U., The probability of ruin for the Inverse Gaussian and related process, IME 12, no. 1, 9-22.

Furrer R.J., Schmidli H., Exponential inequality of ruin probabilities of risk processes perturbed to diffusion, IME 15, no. 1, 23-36.
Gerber H.U., On the probability of ruin for infinitely divisible claim amount distribution, IME 11, no. 2, 163-166.
Picard P., Lefevre C., On the first crossing of the surplus process with a given upper barrier, IME 14, no. 2, 163-179.
Picard P., On some measures of the severity of ruin in the classical Poisson model, IME 14, no. 3, 107-115.
Schmidli H., Cramér-Lundberg approximations for ruin probabilities of risk processes perturbed by diffusion, IME 16, no. 2, 135-149.
Sercu P., The variance of a truncated random variable and the riskiness of the underlying variables, IME 20, no. 2, 79-96.
Sundt B., Teugels J.L., Ruin estimate under interest force, IME 16, no. 1, 7-22.
Sundt B., Teugels J.L., The adjustment function in ruin estimates under interest force, IME 19, no. 2, 85-94.
Veraverbeke N., Asymptotic estimates for the probability of ruin in a Poisson model with diffusion, IME 13, no. 1, 57-62.
Willmot G.E., Refinements and distributional generalizations of Lundberg's inequality, IME 15, no. 1, 49-63.
Willmot G.E., Ruin probabilities in the compound binomial model, IME 12, no. 2, 133-142.

IM20 Numerical analysis in insurance, general and miscellaneous

Den Iseger P. W., Smith M.A.J., Dekker R., Computing compound distributions faster!, IME 20, no. 1, 23-34.

IM21 Graduation

Broffitt J.D., On smoothness terms in multidimensional Whittaker graduation, IME 18, 13-27.
Gavin J., Haberman S., Verrall S., Moving weighted average graduation using kernel estimation, IME 12, no. 2, 113-126.
Renshaw A.E., Haberman S., On the graduations associated with a multiple state model for permanent health insurance, IME 17, no. 1, 1-17.
Taylor G., A Bayesian interpretation of Whittaker-Henderson graduation, IME 11, no. 1, 7-16.
Verrall R.J., A state space formulation of Whittaker graduation with extension, IME 13, no. 1, 7-14.

IM30 Premium, premium principles, ordering of risks

Beyer D., Riedel M., Remarks on the Swiss premium principle on positive risks, IME 13, no. 1, 39-44.
Denuit D., Lefevre C., Some new classes of stochastic order relations among arithmetic random variables, with applications in actuarial sciences, IME 20, no. 2, 197-213.
Hesselager O., A unification of some order relations, IME 17, no. 2, 193-201.

Hesselager O., Order relations for some distributions, IME 16, no. 2, 129-134.
Hürlimann W., Ordering of risks through loss ratios, IME 11, no. 1, 49-54.
Hürlimann W., Predictive stop-loss premiums and Student's *r*-distribution, IME 16, no. 2, 151-159.
Kaas R., Hesselager O., Ordering claim size distribution and mixed Poisson probabilities, IME 17, no. 2, 193-201.
Kaas R., How to (and how not to) compute stop-loss premiums in practice, IME 13, no. 3, 241-254.
Kaas R., van Heerwaarden A.E., Stop-loss order, unequal means, more dangerous distribution, IME 11, no. 2, 71-77.
Kling B., Wolthuis H., Ordering of risks in life insurance, IME 11, no. 2, 139-152.
Klüppelberg C., Asymptotic ordering of risks and ruin probabilities, IME 12, no. 3, 259-264.
Müller A., Orderings of risks. A comparative study via stop-loss transforms, IME 17, no. 3, 215-222.
Pellerey F., Correction note to "On the preservation of some orderings of risks under convolution", IME 19, no. 1, 81-83.
Pellerey F., On the preservation of some orderings of risks under convolution, IME 16, no. 1, 23-30.
Scolnik D.P.M., A Bayesian analysis of a simultaneous equation model for insurance rate-making, IME 12, no. 3, 265-286.
Szynal D., Teugels J.L., A stop-loss experience rating scheme for fleets of cars, Part II, IME 13, no. 3, 253-262.
van Heerwaarden A.E., Kaas R., The Dutch premium principle, IME 11, no. 2, 129-133.
Wang S., Insurance pricing and increased limits ratemaking by proportional hazards transforms, IME 17, no. 1, 43-54.

IM31 Experience rating, credibility theory, bonus-malus systems

Dannenburg D., Some results on the estimation of the credibility factor in the classical Bühlmann model, IME 14, no. 1, 39-50.
De Vylder F., Goovaerts M., Optimal parameter estimation under zero-excess assumptions in a classical model, IME 11, no. 1, 1-6.
De Vylder F., Goovaerts M., A summer of new results on optimal parameter estimation under zero-excess assumptions, IME 11, no. 2, 153-161.
De Vylder F., Goovaerts M., Optimal parameter estimation under zero excess assumption in the Bühlmann-Straub model, IME 11, no. 3, 167-171.
Hürlimann W., A note on experience rating, reinsurance and premium principles, IME 14, no. 3, 197-204.
Straub E., Credibility applications in Switzerland, IME 11, no. 2, 109-111.
Vandebroek M., Bonus-malus system or partial coverage to oppose moral hazard problems?, IME 13 , no. 1, 1-5.
Willemse A.H., Voshol E., Credibility and the Dutch fire insurance, IME 11, no. 2, 135-138.

IM40 Reserves, general and miscellaneous

Taylor G., Reserving consecutive layers of inwards excess-of-loss reinsurance, IME 20, no. 3, 225-242.

IM42 Loss reserves (incl. IBNR)

Doray M.G., UMVUE of the IBNR reserve in a lognormal linear regression model, IME 18, no. 1, 43-57.
Gogol D., Using expected loss ratios to reserving, IME 12, no. 3, 297-300.
Mack T., Which stochastic model is underlying the chain ladder method?, IME 15, no. 2, 133-138.
Verrall R., Claims reserving and generalised additive models, IME 19, no. 1, 31-43.

IM43 Fluctuation reserves, solvency margins

Alegre A., Claramunt M.M., Allocation of solvency cost in group annuities. Actuarial principles and cooperative game theory, IME 17, no. 1, 19-34.
Powers M.R., A theory of risk, return and solvency, IME 17, no. 2, 101-118.

IM52 Reinsurance, retentions

Gollier C., Deductible insurance and production: A Comment, IME 19, no. 1, 55-59.

IM53 Other risk exchanges

IM54 Catastrophic risks

Beirlant J., Teugels J.L., Modeling large claims in non-life insurance, IME 11, no. 1, 17-29.
Binswanger K., Embrechts P., Longest runs in coin tossing, IME 15, no. 2, 139-149.

IE: Insurance economics

IE21 Business cycles

Carlin B.P., State space modelling of non-standard actuarial time series, IME 11, no. 3, 209-222.

IE30 Insurance related micro-economic theory, general and miscellaneous

Hesselager O., A unification of some order relations, IME 17, no. 2, 193-201.

IE50 Finance, general and miscellaneous

Bühlmann H., Stochastic discounting, IME 11, no. 2, 113-127.
Carriere J.F., Valuation of the early-exercise price for options using stimulations and nonparametric regression, IME 19, no. 1, 19-30.
De Schepper A., De Vylder F., Goovaerts M., Kaas R., Interest randomness in annuities certain, IME 11, no. 4, 271-281.
De Schepper A., Goovaerts M., Some further results on annuities certain with random interest, IME 11, no. 4, 283-290.
De Schepper A., Goovaerts M., Delbaen F., The Laplace transform of annuities certain with exponential time distribution, IME 11, no. 4, 291-294.
De Schepper A., Teunen M., Goovaerts M., An analytical inversion of a Laplace transform related to annuities certain, IME 14, no. 1, 33-37.
Deelstra G., Delbaen F., Remarks on the methodology introduced by Goovaerts et al, IME 11, no. 4, 295-299.
Deelstra G., Delbaen F., Long-term returns in stochastic interest rate models, IME 17, no. 2, 163-169.
Delbaen F., Lorimier F., Estimation of the yield curve and the forward rate curve starting from a finite number of observation, IME 11, no. 4, 259-269.
Dietz H.M., A stochastic interest model with an application to insurance, IME 11 , no. 4, 301-310.
Gerber H.U., Shiu E.S.W., From perpetual strangles to Russian options, IME 15, no. 2, 121-126.
Gerber H.U., Shiu L.S.W., Actuarial bridges to dynamic hedging and option pricing, IME 18, no. 3, 183-218.
Goovaerts M., De Vylder F., Kaas R., A stochastic approach to insurance cycles, IME 11, no. 2, 97-107.
Hesselager O., Norberg R., On probability distributions of present value in life insurance, IME 18, no. 1, 35-42.
Hürlimann W., Numerical evaluation of the Wilkie inflation model, IME 11, no. 4, 311-314.
Milevsky M.A., The present value of a stochastic perpetuity and the Gamma distribution, IME 20, no. 3, 243-250.
Möller C.M., A counting process approach to stochastic interest, IME 17, no. 2, 181-192.
Parker G., A second order stochastic differential equation for the force of interest, IME 16, no. 3, 211-234.
Paulsen J., Gjessing H.K., Optimal choice of dividend barriers for a risk process with stochastic return on investments, IME 20, no. 3, 215-223.
Pedersen H.W., Shiu E.S.W., Evaluation of the GIC rollover option, IME 14, no. 2, 117-127.
Salinelli E., Immunization of investments with partially negative cash-flows, IME 11, no. 3, 175-177.
Schachermayer W., A Hilbert space proof of the fundamental theorem of asset pricing in finite discrete time, IME 11, no. 4, 249-257.
Vanneste M., Goovaerts M., Labie E., The distribution of annuities, IME 15, no. 1, 37-48.

Vanneste M., Goovaerts M.J., De Schepper A., Dhaene J., A straight forward analytical calculation of the distribution of an annuity certain with stochastic interest rate, IME 20, no. 1, 35-41.
Vetzal K.R., A survey of stochastic continuous time models of the term structure of interest rates, IME 14 , no. 2, 139-161.
Yor M., From planar Brownian windings to Asian options, IME 13, no. 1, 23-34.

IE53 Investment

Gerchak Y., Wang S., Liquid asset allocation using newsvendor models with convex shortage costs, IME 20, no. 1, 17-21.

IE60 Surveys, general and miscellaneous

Bühlmann H., The actuary, IME 11, no. 2, 83-86.
Hertzmann E., Summary of talk on "Work of the CMI PHI Sub-Committee", IME 13, no. 2, 117-122.
Kuys P.H.M., The actuary: from academic to professional, IME 11, no. 2, 91-96.
Rinnooy Kan A.H.G., The fellowship of actuaries, IME 11, no. 2, 87-89.

IB: Insurance branch categories

IB10 Life

Milbrodt H., Some remarks on actuarial payment functions, IME 12, no. 2, 127-132.
Milbrodt H., Stracke A., Markov models and Thiele's integral equations for the prospective reserve, IME 19, no. 3, 187-235.
Nielsen J.A., Sandmann K., Equity-linked life insurance: A model with stochastic interest rates, IME 16, no. 3, 225-253.
Norberg R., Differential equations for moments of present values in life insurance, IME 17, no. 2, 171-180.
Renshaw A.E., Haberman S., Dual modelling and select mortality, IME 19, no. 2, 105-126.
Wolthuis H., Actuarial equivalence, IME 15, 163-174.

IB11 Life individual

Bacinello A.R., Ortu F., Pricing equity-linked life insurance with endogenous minimum guaranties, IME 12, no. 3, 245-258.
Bacinello A.R., Ortu F., Pricing equity-linked life insurance with endogenous minimum guarantee. A corrigendum, IME 13, no. 3, 303-304.

IB20 Health

Nunnikhoven T.S., Finding the optimal allocation to a health-care reimbursement account, IME 11, no. 3, 223-235.

IB21 Permanent health (disability)

Curradi C., On the estimation of smooth forward rate curves from a finite number of observations. A comment, IME 18, no. 2, 113-118.
Gregorius F.K., Disability insurance in The Netherlands, IME 13, no. 2, 101-116.
Levikson B, Mizrahi G., Pricing long term care insurance contracts, IME 14, no. 1, 1-18.
Linnemann P., On the application of Thiele's differential equation in life insurance, IME 13, no. 1, 63-74.
Mackay G., Permanent health insurance:Overviews and market conditions in the UK, IME 13, no. 2, 125-130.
Pitacco E., Actuarial models for pricing disability benefits. Towards a unifying approach, IME 16, no. 1, 39-62.
Segerer G., The actuarial treatment of the disability risk in Germany, Austria and Switzerland, IME 13, no. 2, 121-140.

IB40 Motor

Kalb G.R.J., Kofman P., Vorst T.C.F., Mixtures of tails in clustered automobile collision claims, IME 18, no. 2, 89-107.

IB41 Third party liability

Dellaert N.P., Frenk J.B.G., van Rijsoort L.P., Optimal claim behaviour for vehicle damage insurance, IME 12, no. 3, 225-244.

IB50 Liability

Cummins J.D., Lamm-Tenant J.; Capital structure and the cost of equity capital in the property-liability insurance industry, IME 15, no. 2, 187-201.
MacMinn R.D., Brockett P.L., Corporate spin-offs as a value enhancing technique when faced with legal liability, IME 16, no. 1, 63-68.

IB70 Miscellaneous

Eisenhauer J.G., Asymmetries and household insurance. A note, IME 12, no. 1, 57-60.

IB80 Social insurance

Power S., Townley P.G.C., The impact of government social security payments on the annuity market, IME 12, no. 1, 47-56.

IB81 Pension

Gerrard R., Haberman S., Stability of pension systems when gains losses are amortized and rates of return are autoregressive, IME 18, no. 1, 59-71.
Haberman S., Autoregressive rates of return and the variability of pension contributions and fund levels for a defined benefit pension scheme, IME 14, no. 3, 219-240.
Haberman S., Pension funding with time delays and autoregressive rates of investment return, IME 13, no. 1, 45-56.
Haberman S., Pension funding with time delays: a stochastic approach, IME 11, no. 3, 179-189.
Haberman S., Pension funding: The effect of changing the frequency of valuations, IME 13, no. 3, 263-270.
Haberman S., Stochastic investment returns and contribution rate risk in a defined benefit pension scheme, IME 19, no. 2, 127-139.
Haberman S., Sung J.-H., Dynamic approaches to pension funding, IME 15, no. 2, 151-162.
Haberman S., Wong L.Y.P., moving average rates of return and the variability of pension contributions and fund levels for a defined benefit pension scheme, IME 20, no. 2, 115-136.
Mandl P., Mazurova L., Harmonic analysis of pension funding methods, IME 17, no. 3, 203-214.
Zimbidis A., Haberman S., Delay, feedback and variability of pension contributions and fund levels, IME 13, no. 3, 271-285.

IB85 Unemployment

Gourieroux C., Scaillet O., Unemployment insurance and mortgages, IME 20, no. 3, 173-195.

IB90 Reinsurance

De Waegenaere A., Delbaen F., A dynamic reinsurance theory, IME 11, no. 1, 31-48.
De Waegenaere A., Equilibrium in a mixed financial reinsurance market with constrained trading possibilities, IME 14, no. 3, 205-218.
Hesselager O., Extensions of Ohlin's lemma with applications to optimal reinsurance structures, IME 13, no. 1, 83-97.

IB92 Non-proportional reinsurance

De Vylder F., Goovaerts M., Marceau E., The solution of Schmitter's simple problem: Numerical problem, IME 20, no. 1, 43-58.
De Vylder F., Goovaerts M., Marceau E., The bi-atomic uniform solution of Schmitter's problem, IME 20, no. 1, 59-78.

De Vylder F., Marceau E., The numerical solutions of the Schmitter problems, Theory, IME 19, no. 1, 1-18.
Machnes Y., Deductible insurance and production, IME 17, no. 2, 119-123.
Paulsen J., Gjessing H., Properties of functions of the excess of loss retention limit with applications, IME 15, no. 1, 1-21.
Paulsen J., Optimal per claim deductibility in insurance with the possibility of risky investments, IME 17, 133-147.